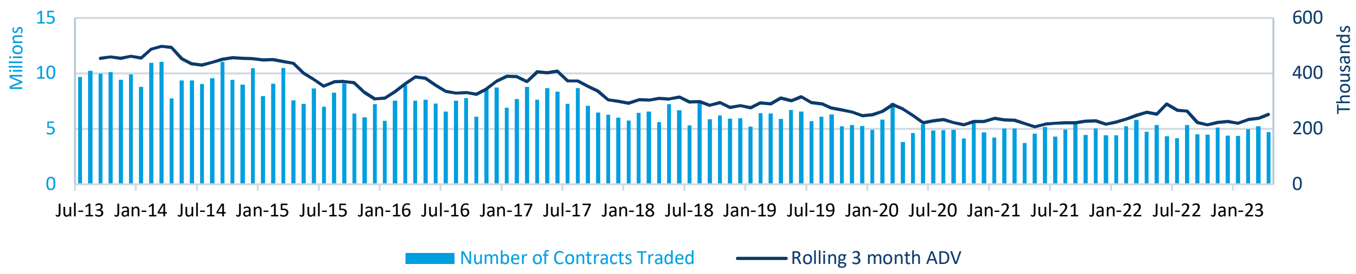
ASX EQUITY DERIVATIVES

Options and Futures Statistics

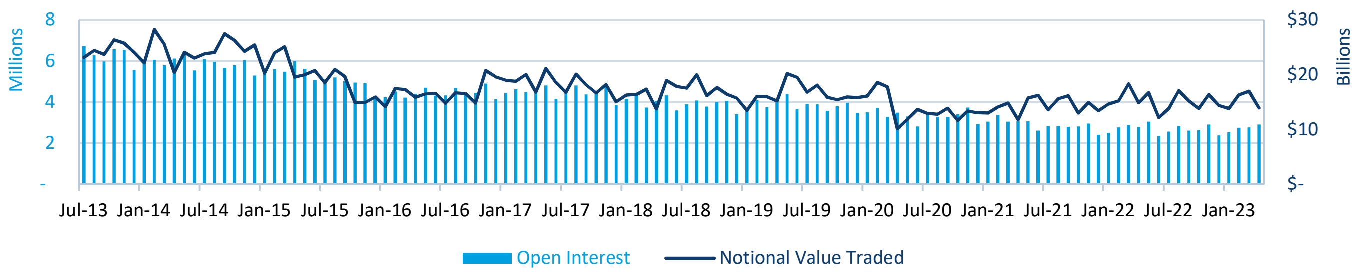
April 23

Average Daily Volume (ADV) and Open Interest (OI) - Single Stock and XJO traded on ASX

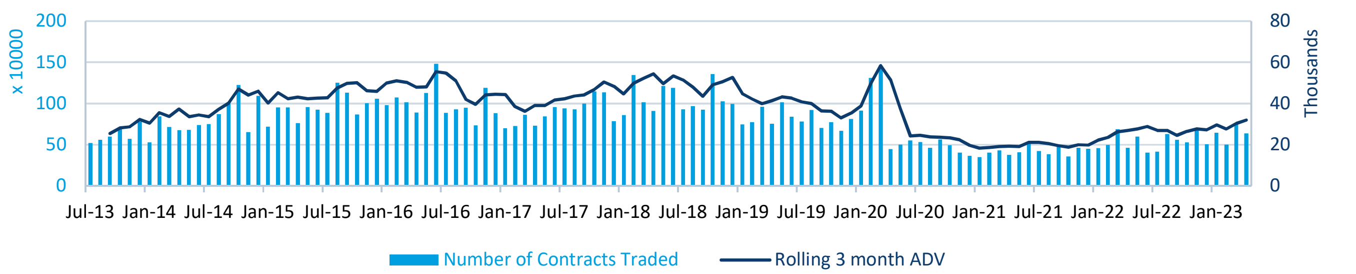
Single Stock Options Volume and ADV



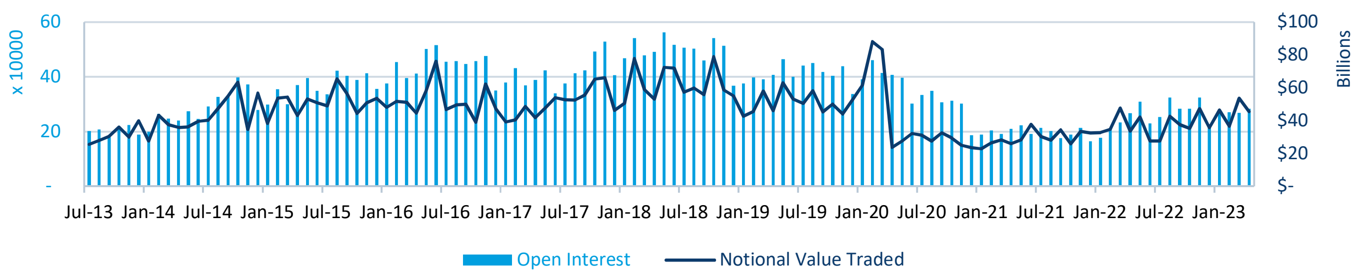
Single Stock Options Open Interest & Notional Value Traded



XJO Options Volume and ADV



XJO Options Open Interest and Notional Value Traded



NOTE: Volume, Value, Open Interest figures contained within this report are reported in # Contracts (i.e. single side only), unless stated otherwise

Notional Value Traded: LEPOs = Premium * Qty * Contract Size || Non-LEPOs = Strike * Qty * Contract Size

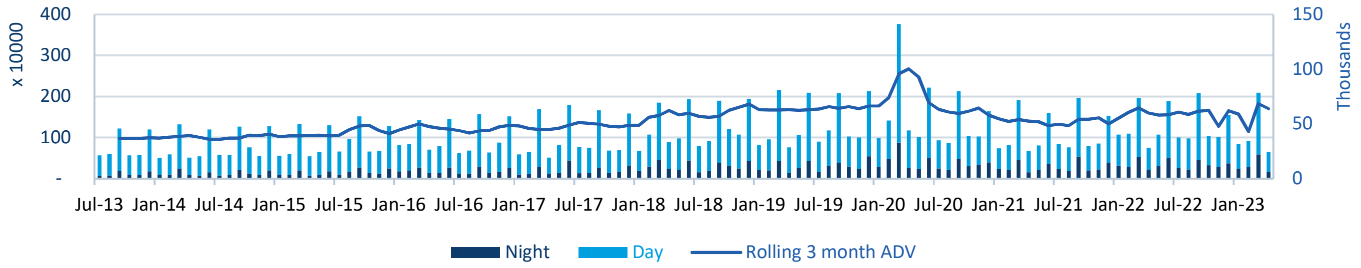
Trade Value (contained only in the Monthly Market Summary PDF & Yearly Excel File): Premium * Qty * Contract Size

ASX EQUITY DERIVATIVES

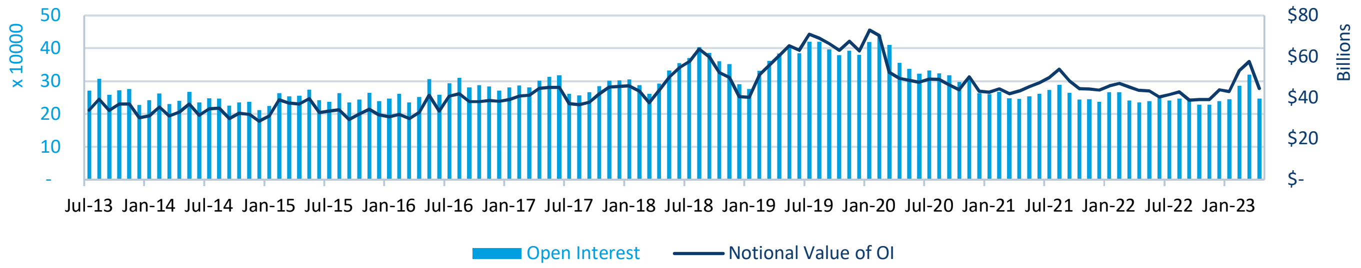
April 23

Average Daily Volume (ADV), Open Interest (OI) and Notional Value of OI - Equity Index Futures traded on ASX 24

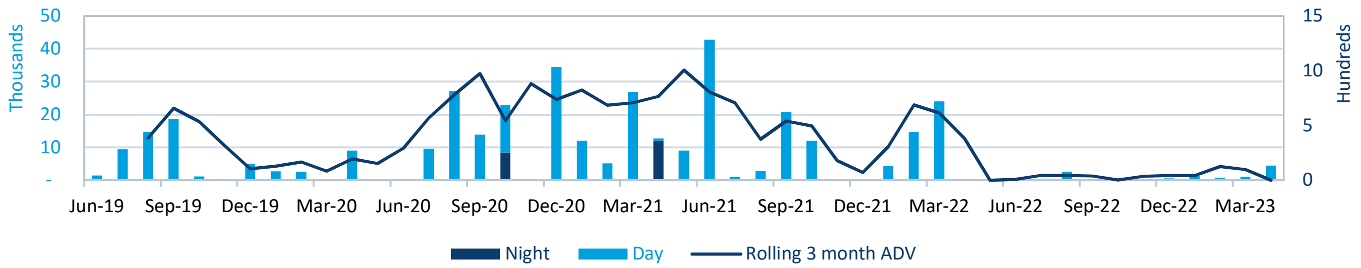
SPI 200 (AP) Futures Volume by Session and ADV



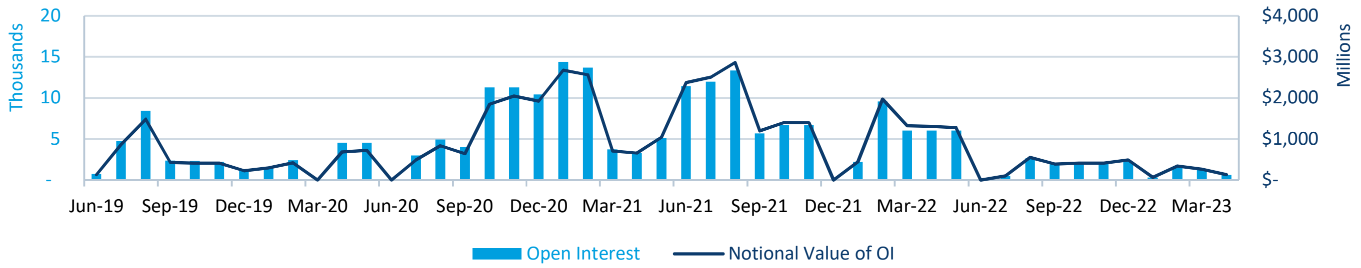
SPI 200 (AP) Futures Open Interest



ASX/S&P 200 Gross Total Return (AT) Futures Volume by Session and ADV



ASX/S&P 200 Gross Total Return (AT) Futures Open Interest



NOTE: ASX/S&P 200 Gross Total Return (AT) Futures launched June 2019

ADV: Average Daily Volume

ASX EQUITY DERIVATIVES

April 23

Options - Top Classes by Volume

RANK	APR 23	VOLUME[1]	% MKT	OPEN INTEREST	VOL/OP	SHARE VOLUME	DLR[2]	PUT/CALL[3]	NET CALLS[4]	NET PUTS[4]
1	XJO	635,359	14.5%	283,602	224.0%	N/A	N/A	154.4%	-263	10,266
2	BHP	434,824	9.9%	173,880	250.1%	113,347,357	38.4%	108.8%	10,149	-6,389
3	FMG	367,676	8.4%	125,297	293.4%	88,702,196	41.5%	116.7%	-6,762	16,790
4	RRL	273,343	6.2%	68,952	396.4%	99,469,938	27.5%	15.8%	-5,299	-20,412
5	SDF	230,680	5.3%	115,799	199.2%	41,365,498	55.8%	0.0%	-229,770	-110
6	STO	195,584	4.5%	100,339	194.9%	132,713,994	14.7%	80.4%	-56,640	-4,792
7	CBA	155,522	3.5%	65,097	238.9%	29,284,773	53.1%	64.6%	1,303	-2,124
8	WDS	149,971	3.4%	95,318	157.3%	60,297,216	24.9%	65.0%	-10,111	-7,912
9	RIO	147,125	3.3%	48,696	302.1%	18,657,603	78.9%	103.9%	655	625
10	WBC	141,242	3.2%	125,914	112.2%	74,502,861	19.0%	61.2%	-17,332	-3,333
11	NCM	137,194	3.1%	49,501	277.2%	81,994,824	16.7%	220.9%	-5,811	-4,096
12	S32	122,726	2.8%	61,688	198.9%	278,870,374	4.4%	101.4%	-15,286	-15,818
13	TLS	118,594	2.7%	159,863	74.2%	307,391,472	3.9%	73.6%	-14,539	-271
14	IAG	112,586	2.6%	62,843	179.2%	75,313,719	14.9%	21.3%	-19,588	-879
15	BOQ	108,560	2.5%	43,589	249.1%	92,321,663	11.8%	23.8%	9,225	-10,431
16	ANZ	106,734	2.4%	109,272	97.7%	92,271,557	11.6%	55.6%	-18,124	46
17	WOW	104,064	2.4%	43,300	240.3%	30,738,988	33.9%	43.5%	-1,235	402
18	AWC	102,208	2.3%	104,665	97.7%	115,733,692	8.8%	3.2%	-11,812	-267
19	PLS	82,944	1.9%	52,458	158.1%	535,697,352	1.5%	81.9%	-8,030	-9,114
20	NAB	82,141	1.9%	90,547	90.7%	62,809,749	13.1%	42.5%	-4,991	-3,642
21	IPL	76,475	1.7%	48,754	156.9%	114,959,313	6.7%	22.7%	-10,551	-6,296
22	TCL	75,407	1.7%	56,154	134.3%	75,782,104	10.0%	8.2%	-5,184	89
23	CSL	66,459	1.5%	22,773	291.8%	9,114,522	72.9%	77.0%	-33	1,072
24	MQG	58,409	1.3%	17,578	332.3%	9,205,606	63.4%	105.4%	-2,058	-3,077
25	COL	57,625	1.3%	55,111	104.6%	93,843,440	6.1%	18.6%	-6,965	-2,063
26	WES	54,863	1.2%	32,172	170.5%	25,409,505	21.6%	29.4%	-1,188	719
27	TAH	53,472	1.2%	26,079	205.0%	147,914,261	3.6%	6250.6%	-558	-6,764
28	LLC	50,151	1.1%	32,036	156.5%	46,930,911	10.7%	53.6%	-36	193
29	BXB	46,013	1.0%	47,925	96.0%	62,489,898	7.4%	35.6%	49	1,898
30	LYC	45,940	1.0%	33,413	137.5%	96,815,072	4.7%	49.9%	-7,339	-2,372
	Market*	4,393,891	100.0%	2,352,615	186.8%	3,013,949,458	14.6%	17.8%	-438,124	-78,062

NOTE: Option Volumes in the above table are single-sided (i.e. on a per contract basis)

1 Total Volume including volume executed by Market Makers

2 Derivatives Liquidity Ratio (DLR) = options volume (in shares) / volume of underlying security

3 Put/Call Ratio: total volume of Puts excluding Market Makers / total volume of Calls excluding Market Makers

4 The net calls & net puts are the number of options contracts bought minus the number of options contracts sold, excluding Market Makers

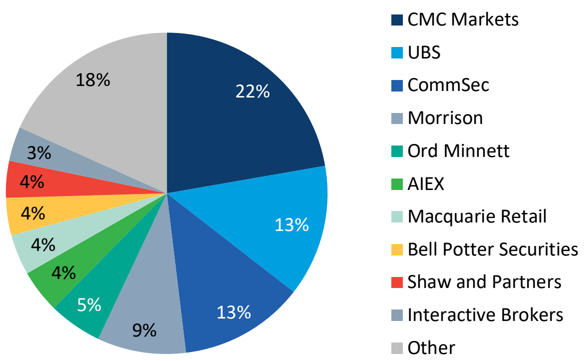
* Only TOP 30 ETO classes included

ASX EQUITY DERIVATIVES

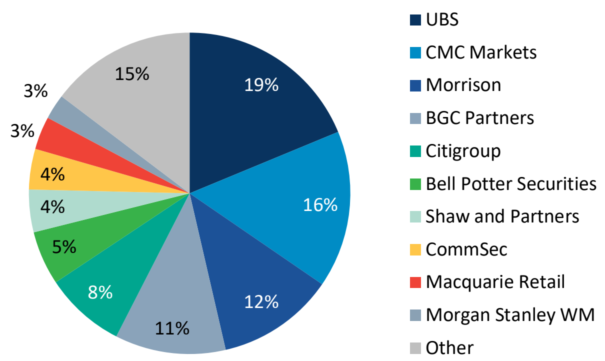
April 23

Options Market Share by Volume and Value Traded

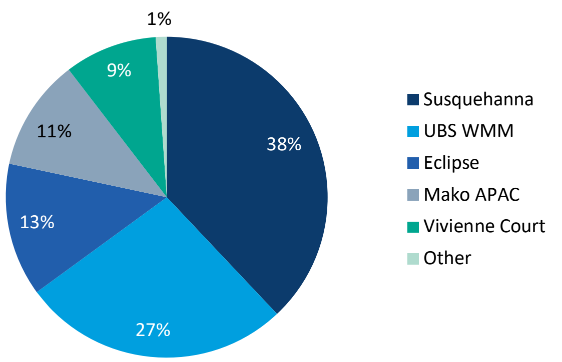
Top 10 Brokers by Volume



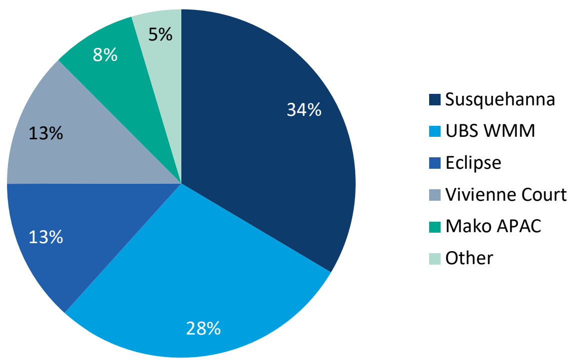
Top 10 Brokers by Value



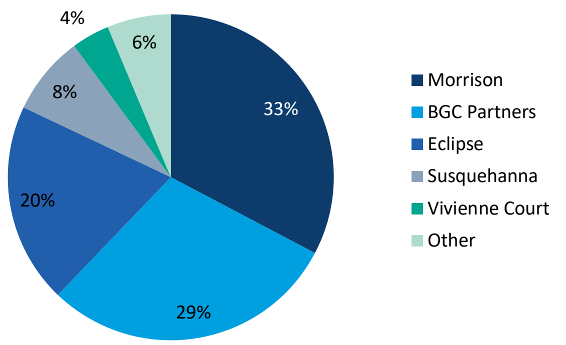
Top 5 Market Makers by Volume



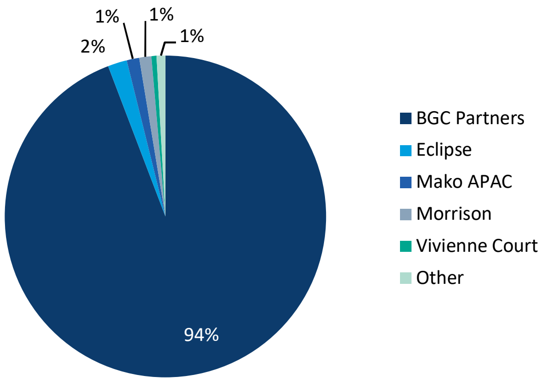
Top 5 Market Makers by Value



Top 5 LEPO Participants by Volume



Top 5 LEPO Participants by Value



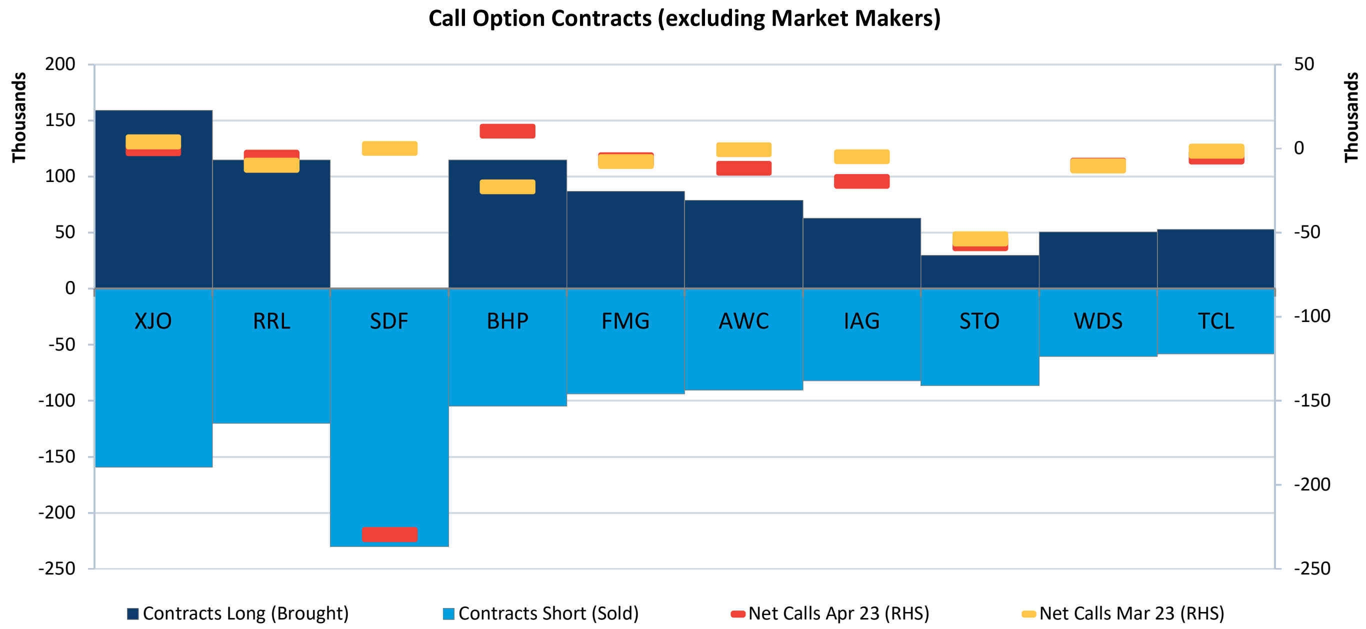
NOTE: The above charts include contracts traded in both Single Stock and Index options

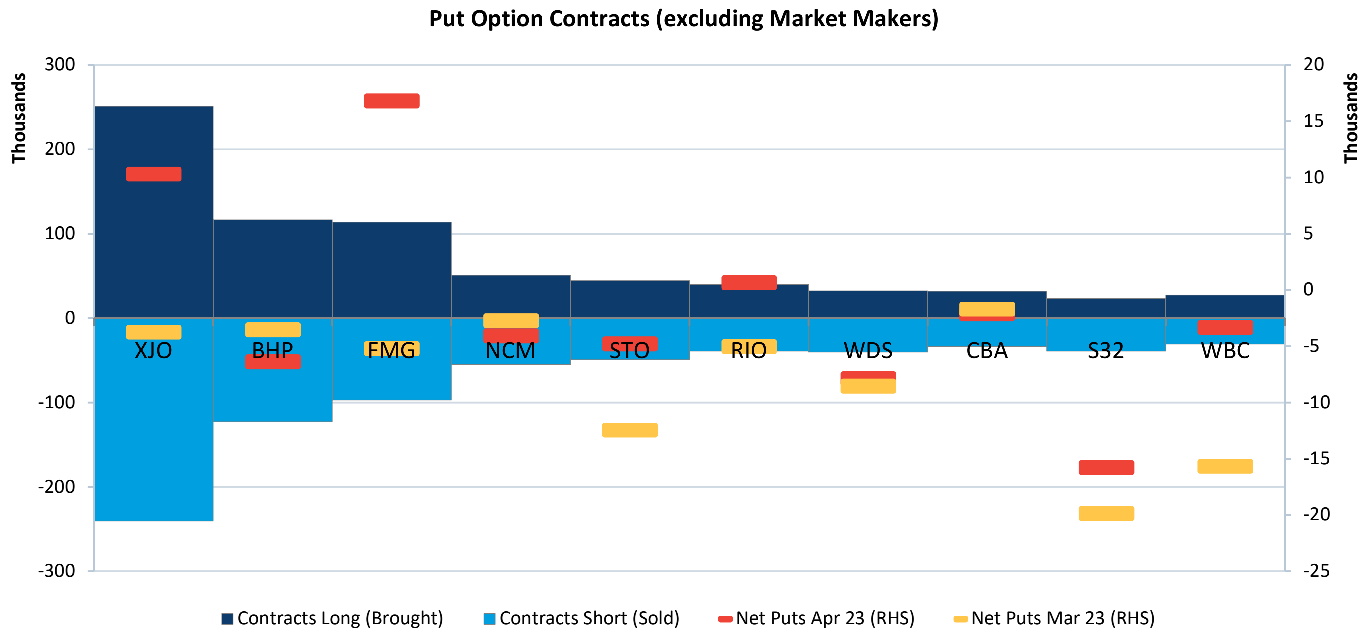
LEPOs are excluded from the top four charts

ASX EQUITY DERIVATIVES

April 23

Top 10 Call and Put Option Contracts



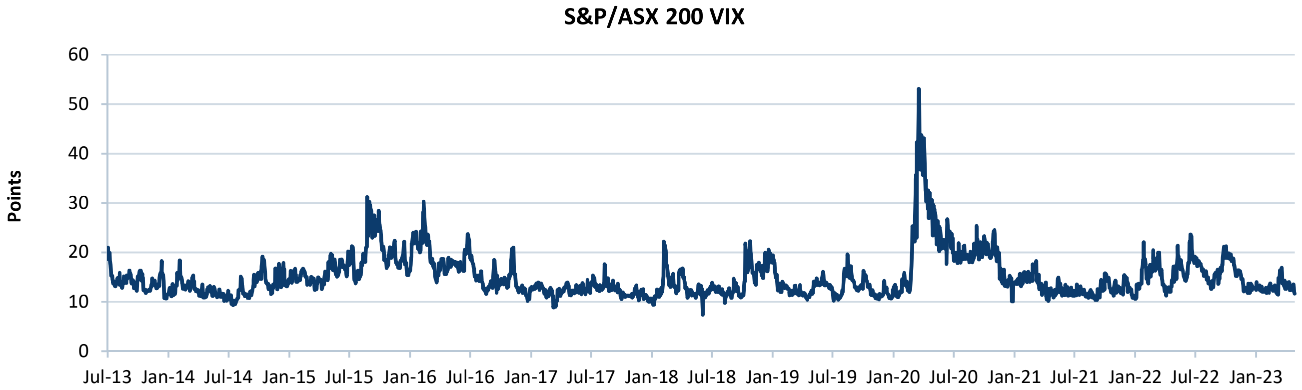


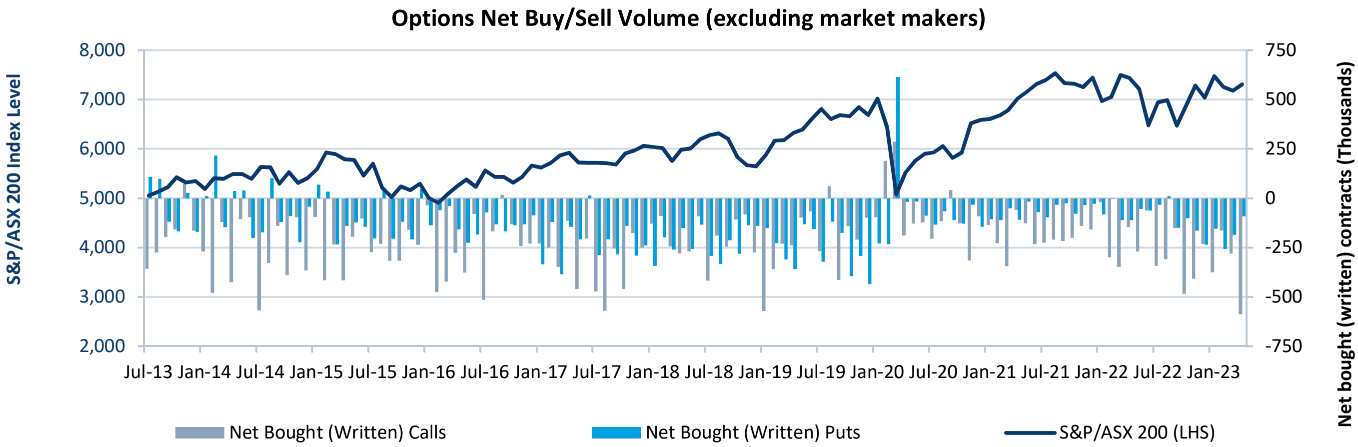
NOTE: The charts above show the number of contracts brought and sold by non-market-making participants in the top 10 underlying securites

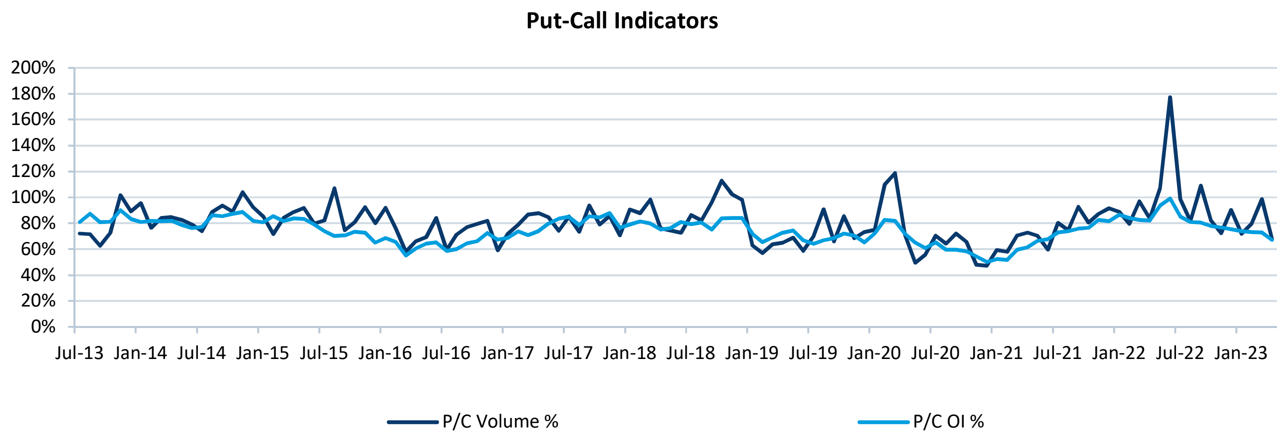
ASX EQUITY DERIVATIVES

April 23

S&P/ASX 200 Volatility Index, Net Buy/Sell and Put Call Indicators







ASX EQUITY DERIVATIVES

April 23

Options - Volume, Value and Open Interest

Volume

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Apr-23	3,182,830	2,162,676	5,345,506	4,706,119	4,028	633,617	1,742
Mar-23	3,024,355	2,979,967	6,004,322	5,209,397	28,912	764,617	1,396
Variance	5.2%	-27.4%	-11.0%	-9.7%	-86.1%	-17.1%	24.8%
Apr-22	2,834,582	2,373,526	5,208,108	4,742,337	2,100	461,541	2,130
Variance	12.3%	-8.9%	2.6%	-0.8%	91.8%	37.3%	-18.2%
Cal Yr to date	12,186,442	9,673,577	21,860,019	19,243,110	62,151	2,547,980	6,778
Fin Yr to date	28,928,645	24,319,310	53,247,955	47,222,819	143,449	5,870,491	11,196

Value ($m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Apr-23	568.3	318.0	886.3	331.6	4.6	423.5	126.6
Mar-23	597.1	812.4	1,409.5	575.7	43.6	691.2	99.0
Variance	-4.8%	-60.9%	-37.1%	-42.4%	-89.6%	-38.7%	27.9%
Apr-22	629.4	480.7	1,110.0	513.8	10.6	427.6	157.9
Variance	-9.7%	-33.8%	-20.2%	-35.5%	-57.3%	-1.0%	-19.8%
Cal Yr to date	2,562.7	1,937.5	4,500.3	1,774.4	137.5	2,099.8	488.6
Fin Yr to date	5,950.4	5,232.8	11,183.2	4,855.2	377.1	5,154.7	796.1

Open Interest

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Apr-23	1,907,817	1,279,584	3,187,401	2,899,763	4,035	283,266	336
Mar-23	1,753,841	1,280,955	3,034,796	2,756,838	9,375	268,507	75
Variance	8.8%	-0.1%	5.0%	5.2%	-57.0%	5.5%	348.0%
Apr-22	1,676,392	1,377,817	3,054,210	2,783,443	3,377	266,897	492
Variance	13.8%	-7.1%	4.4%	4.2%	19.5%	6.1%	-31.7%
Cal Yr to date	7,016,033	5,027,738	12,043,772	10,914,672	36,507	1,091,097	1,493
Fin Yr to date	16,822,993	12,817,100	29,640,094	26,783,277	80,550	2,773,225	3,036

MORE INFORMATION

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